

# 《高级债券投资管理：建模与策略最佳实践》

## ADVANCED BOND PORTFOLIO MANAGEMENT

### 书籍信息

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## 内容简介

In order to effectively employ portfolio strategies that can control interest rate risk and/or enhance returns, you must understand the forces that drive bond markets, as well as the valuation and risk management practices of these complex securities. In *Advanced Bond Portfolio Management*, Frank Fabozzi, Lionel Artellini, and Philippe Priault have brought together more than thirty experienced bond market professionals to help you do just that.

Divided into six comprehensive parts, *Advanced Bond Portfolio Management* will guide you through the state-of-the-art techniques used in the analysis of bonds and bond portfolio management. Topics covered include:

General background information on fixed-income markets and bond portfolio strategies

The design of a strategy benchmark

Various aspects of fixed-income modeling that will provide key ingredients in the implementation of an efficient portfolio and risk management process

Interest rate risk and credit risk management

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Filled with in-depth insight and expert advice, *Advanced Bond Portfolio Management* is a valuable resource for anyone involved or interested in this important industry. 作者简介: Frank J. Fabozzi, PhD, CFA, CPA, is the Frederick Frank Adjunct Professor of Finance at Yale University's School of Management and a Fellow of the International Center for Finance. Prior to joining the Yale faculty, Fabozzi was a visiting professor of finance in the Sloan School at MIT. He is the Editor of the *Journal of Portfolio Management*.

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